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SANDWICH TYPE RESULTS FOR *m*-CONVEX REAL FUNCTIONS

Teodoro Lara^D, Edgar Rosales

Abstract. We establish necessary and sufficient conditions allowing separation of pair of real functions by an m-convex and by an m-affine function. Some examples and a geometric interpretation of m-convexity of a function is exhibited, as well as a Jensen's inequality for this kind of function.

1. Introduction and preliminaries

Since apparition of sandwich type theorems of separation for real convex functions in 1994 ([1, Theorem 1]), a quite number of researchers have obtained similar results for different kinds of convexity around. It is well-known that, basically, the idea consists of establishing necessary and sufficient conditions for a couple of given functions, under which the existence of a third function, between them, with the kind of convexity considered. Nowadays, we have at our disposal results in this context, strong convexity ([13, Theorem 2]); *h*convexity ([16, Theorem 3]); in the case of convexity for set-valued functions ([18, Theorem 1]); and more recent, in the context of harmonically convex functions, and reciprocally strongly convex functions ([2, Theorem 2.4, Theorem 3.1]), as well as versions for the case of convexity and strong convexity of functions defined on time scales ([8, Theorem 2.10], [9, Theorem 13]).

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For the case of *m*-convex functions for functions defined on the positive real line a separation result has been established in [12]; for set-valued functions a separation result is given in [7, Theorem 2.28]; and in [4, Theorem 4.2] there is a result of a sandwich type as well, involving *m*-convexity of sets and convexity of functions. In our present research we establish necessary and sufficient conditions to separate a pair of real functions by a real *m*-convex function defined on a convex subset D of a linear space X; at the same time we set and prove a similar result for the case of *m*-affine functions. We begin by recalling some known concepts and results; next we set our results, illustrate with examples, and perform a geometric interpretation of *m*-convexity of real functions.

DEFINITION 1.1 ([5, 19, 20]). Let X be a real linear space and $m \in [0, 1]$. A nonempty set $D \subseteq X$ is called *m*-convex if for any $x, y \in D$ and $t \in [0, 1]$ the point $tx + m(1-t)y \in D$.

In [5], the incoming results are established and used afterward to prove several statements.

LEMMA 1.2 ([5, Lemma 3.3]). A set $D \subseteq X$ is m-convex if and only if D coincides with the set of all m-convex combinations of elements of D (denoted by D_m^*); these combinations are of the form $\sum_{i=1}^n m^{1-\delta_{i1}} t_i x_i$, $m \in (0,1)$, n any natural number, δ_{ij} is the known Delta of Kronecker function, and the real numbers t_i are nonnegative (i = 1, ..., n) with $0 < \sum_{i=1}^n t_i \leq 1$.

REMARK 1.3 ([5, Remark 3.5]). The *m*-convex hull of a set $D \subseteq X$, denoted by $Conv_m(D)$, satisfies among others, the following statements: (1) $D \subseteq Conv_m(D)$. (2) $Conv_m(D)$ is an *m*-convex set of *X*.

THEOREM 1.4 ([5, Theorem 3.6]). If $\emptyset \neq D \subseteq X$, then $Conv_m(D) = D_m^{\star}$.

THEOREM 1.5 ([5, Theorem 3.11]). Let X be a linear space of dimension n and D be any nonempty set of X. For all $x \in Conv_m(D)$ there exists a set $D_x \subseteq D$ such that $\#(D_x) \leq n+1$ and $x \in Conv_m(D_x)$.

DEFINITION 1.6 ([4, 6, 11]). Let D be an m-convex subset of a real linear space X, and $m \in [0, 1]$. A function $f: D \to \mathbb{R}$ is called m-convex (respectively m-concave, m-affine) if for any $x, y \in D$ and $t \in [0, 1]$, it verifies

$$f(tx + m(1 - t)y) \le tf(x) + m(1 - t)f(y),$$

(respectively, if converse inequality or equality holds).

REMARK 1.7. It is not difficult to check that if f is an m-convex function $(m \neq 1)$, then $f(0) \leq 0$ ([11, Remark 3]), and this fact in turn implies $f(tx) \leq tf(x)$ for all $x \in D$ and $t \in [0, 1]$.

At this point we are going to give geometric interpretation of *m*-convexity of a real function (on the real plane). The geometric meaning of convex functions is well-known. For a similar geometric interpretation of *m*-convexity of a real function (on the real plane) we consider the *m*-convex function $f: I \to \mathbb{R}$, where I is a real interval containing 0 (and therefore an *m*-convex set of \mathbb{R} ([10, Theorem 2.6])). Let $x_1, x_2 \in I$ such that $x_1 \neq mx_2$. The straight line through the points $(x_1, f(x_1))$ and $(mx_2, mf(x_2))$ is given by equation

$$r(x) = \frac{mf(x_2) - f(x_1)}{mx_2 - x_1}(x - x_1) + f(x_1).$$

For any point p in the interval $[\min\{x_1, mx_2\}, \max\{x_1, mx_2\}]$, there exists $t \in [0, 1]$ such that $p = tx_1 + m(1 - t)x_2$. So,

$$r(p) = \frac{mf(x_2) - f(x_1)}{mx_2 - x_1}(tx_1 + m(1 - t)x_2 - x_1) + f(x_1)$$

hence,

$$r(p) = tf(x_1) + m(1-t)f(x_2).$$

By *m*-convexity of f, $f(p) \leq r(p)$; that is, geometrically, *m*-convexity of f means that the points on the graph of f, are under the chord (or on the chord) joining the endpoints $(x_1, f(x_1)), (mx_2, mf(x_2))$ on $[\min\{x_1, mx_2\}, \max\{x_1, mx_2\}]$.

EXAMPLE 1.8. In [4, Example 3.5] authors show a function which is m-convex but not convex. Another example of such a type of function is as follows.

Let $f: \begin{bmatrix} 0, \frac{1}{2} \end{bmatrix} \to \mathbb{R}$ given by $f(x) = -x^2 - 1$. So, for all $x, y \in \begin{bmatrix} 0, \frac{1}{2} \end{bmatrix}$, $t \in [0, 1]$ and $m = \frac{1}{2}$,

$$tf(x) + m(1-t)f(y) - f(tx + m(1-t)y) = \frac{(1-t)(2-y^2 - t(2x-y)^2)}{4} \ge 0$$

if and only if

(1.1)
$$2 - y^2 \ge t(2x - y)^2.$$

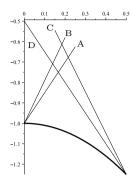


Figure 1. The graph of a function that is m-convex but not convex

Since $0 \le x, y \le \frac{1}{2}$, it follows $2 - y^2 \ge \frac{7}{4}$ and $2x - y \le 1 \le \frac{\sqrt{7}}{2}$. Moreover, if $2x \ge y$, and since $0 \le t \le 1$, (1.1) holds.

On the other hand, if 2x < y, then $-\frac{\sqrt{7}}{2} < -\frac{1}{2} \leq 2x - y < 0$, and again (1.1) holds. So, f is $\frac{1}{2}$ -convex. Clearly, f is not a convex function. The graph of f together with some of the above-mentioned chords are showed in Figure 1. Specifically, the chord A joining the endpoints (0, -1) and $(\frac{1}{2}, -\frac{5}{4})$; the chord B joining the endpoints (0, -1) and $(\frac{2}{5}, -\frac{29}{25})$; the chord C joining the endpoints $(\frac{1}{2}, -\frac{5}{4})$ and $(\frac{3}{10}, -\frac{109}{100})$; and the chord D joining the endpoints $(\frac{1}{2}, -\frac{5}{4})$ and (0, -1).

In [4, Theorem 4.2] it was proved that, for 0 < m < 1, if $f: [0, +\infty) \to \mathbb{R}$ is an *m*-convex function, then there exists a convex function $h: [0, +\infty) \to \mathbb{R}$ such that $f(x) \leq h(x) \leq mf\left(\frac{x}{m}\right)$. This fact is a sandwich type theorem. Our main results refer to this kind of properties.

2. Main results

We start up this section with the following inequality involving an m-convex function, which is a Jensen's type inequality ([3, 14, 17]) for this kind of convexity of real functions.

THEOREM 2.1. Let $m \in [0,1]$, and let X be a linear space and $D \subseteq X$ a nonempty m-convex set. If $f: D \to \mathbb{R}$ is an m-convex function, then for all $t_1, \ldots, t_n \ge 0$ with $\sum_{i=1}^n t_i \in (0, 1]$, and for all $x_1, \ldots, x_n \in D$ (n is any natural number), we have

$$f\left(\sum_{i=1}^{n} m^{1-\delta_{i1}} t_i x_i\right) \le \sum_{i=1}^{n} m^{1-\delta_{i1}} t_i f(x_i).$$

PROOF. From the *m*-convexity of f, $f(t_1x_1) \leq t_1f(x_1)$ for all $x_1 \in D$ and $t_1 \in [0,1]$ (Remark 1.7). So, the result holds for m = 0. For $m \in (0,1)$, we apply to -f (which is an *m*-concave function) the Jensen type inequality for *m*-concave functions ([6, Theorem 3.1]). Thus, for all $t_1, \ldots, t_n \geq 0$ with $\sum_{i=1}^n t_i \in (0,1]$, and for all $x_1, \ldots, x_n \in D$ $(n \geq 2)$,

$$(-f)\left(\sum_{i=1}^{n} m^{1-\delta_{i1}} t_i x_i\right) \ge \sum_{i=1}^{n} m^{1-\delta_{i1}} t_i (-f)(x_i),$$

and conclusion follows.

Now we establish necessary and sufficient conditions under which two real functions can be separated by an m-convex function.

THEOREM 2.2. Let $m \in [0,1]$, and let X be a real linear space of dimension $n, D \neq \emptyset$ an m-convex subset of X, and $f, g: D \to \mathbb{R}$. Then, there exists an m-convex function $h: D \to \mathbb{R}$ such that $f \leq h \leq g$ if and only if

(2.1)
$$f\left(\sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i x_i\right) \le \sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i g(x_i)$$

for all $x_1, \ldots, x_{n+2} \in D$ and all $t_1, \ldots, t_{n+2} \ge 0$ with $\sum_{i=1}^{n+2} t_i \in (0, 1]$.

PROOF. First, we assume that f, g satisfy (2.1), and let A be the *m*-convex hull of the epigraph of g; that is,

$$A = Conv_m\{(x, y) \in D \times \mathbb{R} \colon g(x) \le y\}.$$

Let $(x, y) \in A$, by Theorem 1.5, there exist at most n + 2 points in epigraph of g, say $(x_1, y_1), \ldots, (x_{n+2}, y_{n+2})$, such that

$$(x,y) \in Conv_m\{(x_1,y_1),\ldots,(x_{n+2},y_{n+2})\}$$

Now, by Theorem 1.4, $(x, y) \in \{(x_1, y_1), \ldots, (x_{n+2}, y_{n+2})\}_m^*$; consequently, and accordance with Lemma 1.2, there exist $t_1, \ldots, t_{n+2} \ge 0$, $\sum_{i=1}^{n+2} t_i \in (0, 1]$ such that

$$(x,y) = \sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i(x_i, y_i).$$

In other words,

$$y = \sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i y_i \ge \sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i g(x_i) \ge f\left(\sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i x_i\right) = f(x).$$

Then, the set $\{y \in \mathbb{R} : (x, y) \in A\}$ is bounded from below, and we are able to define a function $h: D \to \mathbb{R}$ as

$$h(x) = \inf\{y \in \mathbb{R} : (x, y) \in A\};\$$

hence $f(x) \leq h(x)$ for all $x \in D$. Furthermore, because $(x, g(x)) \in A$ (Remark 1.3 (1)), $h(x) \leq g(x)$ for all $x \in D$. To show that h is an m-convex function, we let $x_1, x_2 \in D$ and $t \in [0, 1]$. So, for any couple of real numbers y_1, y_2 with $(x_1, y_1), (x_2, y_2) \in A$ (which is m-convex (Remark 1.3 (2)), $t(x_1, y_1) + m(1 - t)(x_2, y_2) \in A$, or further, $(tx_1 + m(1 - t)x_2, ty_1 + m(1 - t)y_2) \in A$ and therefore,

$$h(tx_1 + m(1-t)x_2) \le ty_1 + m(1-t)y_2.$$

Passing now to infimum we obtain $h(tx_1+m(1-t)x_2) \le th(x_1)+m(1-t)h(x_2)$.

For the converse, we set $x_1, \ldots, x_{n+2} \in D$ and $t_1, \ldots, t_{n+2} \geq 0$ with $\sum_{i=1}^{n+2} t_i \in (0, 1]$. Then, by Theorem 2.1 (applied to h),

$$f\left(\sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i x_i\right) \le h\left(\sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i x_i\right) \le \sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i h(x_i).$$

Consequently,

$$f\left(\sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i x_i\right) \le \sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i g(x_i).$$

The above result implies a Hyers–Ulam stability result, actually we have the following COROLLARY 2.3. Let $f: D \to \mathbb{R}$ be a function satisfying

$$f\left(\sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i x_i\right) \le \sum_{i=1}^{n+2} m^{1-\delta_{i1}} t_i f(x_i) + \epsilon$$

with t_i, x_i as in Theorem 9. Then there exists an m-convex function $h: D \to \mathbb{R}$ such that

$$f(x) \le h(x) \le f(x) + \epsilon$$

for all $x \in D$.

This is readily obtained by considering $g = f + \epsilon$ in (2.1). This foregoing inequality also can be rewritten as

$$|f(x) - h(x)| < \epsilon$$

since the function $h - \frac{1}{2}$ is also *m*-convex.

REMARK 2.4. If $X = \mathbb{R}$ and D is a real interval containing 0, then condition (2.1) becomes

(2.2)
$$f(t_1x_1 + mt_2x_2 + mt_3x_3) \le t_1g(x_1) + mt_2g(x_2) + mt_3g(x_3)$$

for all $x_1, x_2, x_3 \in D$ and all $t_1, t_2, t_3 \ge 0$, with $0 < t_1 + t_2 + t_3 \le 1$.

EXAMPLE 2.5. If $f, g: [0, \frac{1}{2}] \to \mathbb{R}$ are given by f(x) = -2 and g(x) = x respectively, it is clear that (2.2) holds for all $x_1, x_2, x_3 \in [0, \frac{1}{2}]$ and arbitrary $t_1, t_2, t_3 \ge 0$. But then, there exists a real *m*-convex function (defined in $[0, \frac{1}{2}]$) between f and g. Note that the given function in Example 1.8 is one of such functions.

EXAMPLE 2.6 ([4, Example 4.3]). For the functions $f, g: [0, +\infty) \to \mathbb{R}$ defined as f(x) = x + 1 and g(x) = x + 2 respectively, there is no $\frac{1}{2}$ -convex function between them; althoug they satisfy the following condition.

$$f\left(tx + \frac{1}{2}(1-t)y\right) \le tg(x) + \frac{1}{2}(1-t)g(y)$$

for all $x, y \in [0, +\infty)$ and $t \in [0, 1]$. This fact tells us that an analogue (regarding the conditions) of the sandwich theorem for convex functions ([1]) is not true in the class of *m*-convex functions. Note that (for $m = \frac{1}{2}$), (2.2) is not true when, for instance, $t_1 = t_2 = \frac{1}{4}$ and $t_3 = \frac{1}{5}$. For the proof of forthcoming result we need the following result, which is a part of [15, Theorem 1], and also a consequence of Helly's theorem ([21]).

PROPOSITION 2.7 ([15]). Let f, g be real functions defined on $[0, +\infty)$. If the inequalities

$$f(tx + (1 - t)y) \le tg(x) + (1 - t)g(y)$$

and

$$g(tx + (1 - t)y) \ge tf(x) + (1 - t)f(y)$$

hold for all $x, y \in [0, +\infty)$ and $t \in [0, 1]$, then there exists an affine function $h: [0, +\infty) \to \mathbb{R}$ such that $f \leq h \leq g$ on $[0, +\infty)$.

The next result provides conditions to be able to separate a pair of real functions by an m-affine one, and it is inspired on ideas of [15].

THEOREM 2.8. Let 0 < m < 1 and $f, g: [0, +\infty) \to \mathbb{R}$ be two functions such that

(2.3)
$$f(mx) = mf(x) \quad and \quad g(mx) = mg(x)$$

for all $x \in [0, +\infty)$. Then, the following conditions are equivalent.

- (1) There exists an m-affine function $h: [0, \infty) \to \mathbb{R}$ such that $f \leq h \leq g$ on $[0, +\infty)$.
- (2) There exist an m-convex function $h_1: [0, +\infty) \to \mathbb{R}$ and an m-concave function $h_2: [0, +\infty) \to \mathbb{R}$ such that $f \leq h_1 \leq g$ and $f \leq h_2 \leq g$ on $[0, +\infty)$.
- (3) The following inequalities hold

$$f(tx + m(1 - t)y) \le tg(x) + m(1 - t)g(y)$$

and

$$g(tx + m(1 - t)y) \ge tf(x) + m(1 - t)f(y)$$

for all $x, y \in [0, +\infty)$ and $t \in [0, 1]$.

PROOF. (1) \Rightarrow (2) is a consequence of the fact that any *m*-affine function is both *m*-convex and *m*-concave.

 $(2) \Rightarrow (3)$ follows from the *m*-convexity of h_1 and the *m*-concavity of h_2 , respectively.

(3) \Rightarrow (1): First of all, notice that (because $m \neq 1$) the condition (2.3) implies that f(0) = g(0) = 0.

Let $x, y \in [0, +\infty)$, and $t \in [0, 1]$. It is clear that there exists $\bar{y} \in [0, +\infty)$ such that $y = m\bar{y}$. So,

$$f(tx + (1 - t)y) = f(tx + m(1 - t)\bar{y})$$

$$\leq tg(x) + m(1 - t)g(\bar{y}) \quad \text{(by assuming (3))}$$

$$= tg(x) + (1 - t)g(y) \text{ (by (2.3))}.$$

In a similar way, we obtain $g(tx + (1 - t)y) \ge tf(x) + (1 - t)f(y)$. Therefore, by applying Proposition 2.7, there exists an affine function $h: [0, +\infty) \to \mathbb{R}$ such that $f \le h \le g$ on $[0, +\infty)$. Thus, h(x) = ax + b for some $a, b \in \mathbb{R}$. The fact f(0) = g(0) = 0 forces to h(0) = 0; and hence, h(x) = ax.

3. Conclusion

We have presented some result of separation of two functions by means of an m-convex one, defined on m-convex subset of a real linear space X. Examples were given. More can be done in this direction, for example separation by means of strongly m-convex functions.

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Departamento de Física y Matemáticas Universidad de los Andes Núcleo "Rafael Rangel" Trujillo Venezuela e-mail: tlara@ula.ve e-mail: edgarr@ula.ve